

Valerio Potì

Birth date June 6, 1972

Education 2002 – 2005 Trinity College Dublin, Ireland

PhD Candidate in Business Studies

- Institute for International Integration Studies affiliate
- Thesis: “Equity Returns Second Moments and Asset Pricing”
- Submission date: early summer 2005 (expected)

2000 – 2002 Dublin City University Dublin, Ireland

Master in Business Studies (MBS, Hons.) by
Research

- Thesis: “The Decomposition of the Variance of the Dow Jones Eurostoxx50 Index: Time Series Analysis and Conditional Risk-Premia” (presented at the 2002 Conference of the Academy of Accounting and Finance, New Orleans.)

1990 – 1995 Bocconi University Milan, Italy

Laurea in Economia Aziendale (BBA, Hons.)

- Major in Banking & Finance
- Thesis: “The Role of Financial Derivatives in Systemic Risk”
- First Class Honours (110/110 *cum Laude*)

GMAT score: 700 (top 5%)

Teaching 2004 – to date Dublin City University Dublin, Ireland

experience Lecturer in Finance

- Teaching the courses in Securities & Investments/Theory of Finance, Corporate Treasury Management, Recent Research Topics, Financial Econometrics (Master in Finance & Capital Markets) and Financial Theory (final year undergraduate)

2004-2004 Queen’s University Belfast, UK

Contract Lecturer

- Taught the course in International Finance (Master in Finance)

Professional experience	<p>1998 – 2002 Monte Paschi Ireland Dublin, Ireland Head of Financial Engineering, Trading and Lending</p> <ul style="list-style-type: none"> ▪ Financial Engineering and Structured finance ▪ Proprietary trading (equity options, volatility trading, treasury) <p>1996 – 1998 Euromobiliare Securities Sim Milan, Italy Equity Option Market Maker</p> <ul style="list-style-type: none"> ▪ Equity Option market making and volatility trading, arbitrage
Publications and Conferences	<p>Idiosyncratic Risk, Market Risk and Correlation Dynamics in European Equity Markets (with C. Kearney), June 2003, <u>EFA 2003 Annual Conference</u> Paper no. 744 and IIS Discussion Paper no. 15 (submitted to the <u>Journal of Global Finance</u>), http://ssrn.com/abstract=424521.</p> <p>Have European Stocks Become More Volatile? An Empirical Investigation of Volatilities and Correlations in EMU Equity Markets at the Firm, Industry and Market Level (with C. Kearney), August 2004, http://ssrn.com/abstract=615103.</p> <p>Co-Skewness and Conditional Asset Pricing, September 2004, http://ssrn.com/abstract=615502 (submitted to the <u>Finance Letters</u>).</p> <p>International Portfolio Formation, Skewness and the Role of Gold (with B. Lucey and E. Tully), IIS Discussion Paper no. 30, http://www.tcd.ie/iis/Discussion%20Paper%20series%20html/IISDP30.htm</p> <p>The DCC-VARMA: A Simple Estimation Procedure of the Conditional Correlation Dynamics for Large Variance-Covariance Matrices, May 2003, http://ssrn.com/abstract=448220</p> <p>Una Metodologia per la Previsione della Volatilità degli Strumenti Finanziari, <u>Rivista AIFIRM</u> 7/8, July/August 1999.</p>
Professional memberships	<p>Certified Chartered Accountant by Italian State Examination</p> <p><i>AIFIRM</i> (professional body of Italian Risk Managers), <i>EFA</i> (European Finance Association), <i>AFA</i> (American Finance Association), <i>FMA</i> (Financial Managers Association)</p>
Awards	<p>Irish Research Council for the Humanities and the Social Sciences – Government of Ireland Scholarship</p> <p>Ranked first in 1998 amongst the Stock Index Option Market</p>

Makers on the Milan Stock Exchange

Languages

Italian: mother tongue

English: fluent (TOEFL computer-based score: 250)

Spanish: basic

Computing skills

Programming Languages:

- Visual Basic
- C++

Software applications:

- RATS, Microfit, MATLAB
- Turbo C++, Dev-C++ Bloodshed Software, MS Excel
- Bloomberg, Reuters, Datastream

References

Colm Kearney, Professor of International Business, School of Business Studies, Trinity College, Dublin 2, Ireland; Tel.: 00353 (0)1 608 2688; e-mail: colm.kearney@tcd.ie

Michael Moore, Professor of Finance, School of Management and Economics, Queen's University Belfast, Belfast BT7 1NN, UK; Tel.: 0044 (0)28 90273208; e-mail: m.moore@qub.ac.uk

Barbara Alemanni, IEMIF Istituto di Economia dei Mercati e degli Intermediari Finanziari "G. Dell'Amore", viale Isonzo 25, Milano, Italy; Tel.: 0039 02 58365961; e-mail: barbara.alemanni@uni-bocconi.it